

## EAST Search History

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	221	spot with basket	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 13:44
L2	997	scholes	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 14:59
L3	6	spot with basket with option	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 13:44
L4	4	3 with 2	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 13:44
L5	4	scholes with moment	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 14:48
L6	6	scholes with basket	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 14:55
L7	17	scholes with spot	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 14:55
L8	159	scholes with (calculat\$3 determin\$3 find\$3)	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 15:09
L9	4	average adj spot adj basket adj option	US-PGPUB; USPAT; DERWENT	OR	ON	2007/09/13 15:10

*Ann E. Lofgren 9/13/07*



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**All Results**

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[The performance of analytical approximations for the computation of asian quanto-basket option ... - all 4 versions »](#)

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[PRICING OF ARITHMETIC BASKET AND ASIAN BASKET OPTIONS BY CONDITIONING - all 5 versions »](#)

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... Keywords: **basket option**; comonotonicity; analytical bounds; **moment** matching; Asian **basket option**; Black & **Scholes** model AMS 2000 Subject Classification ...  
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... the valuation problem to a Black-**Scholes** formula giving ... between the qth and the sth **moment**-matched averages ... The payoff of an Asian **basket option** is  $v = v(A, \Phi \dots$   
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... (1999) then behave as if the **basket option** wouldbe a plain Black-**Scholes** option andprice ... the terminal asset values is characterised by its first two **moments**. ...  
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... are also found for the **moments** of the ... variables; Brownian motion; Asian option; **basket option**; exponential functional ... If, as in the Black-**Scholes** model, the ...  
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... The second **moment** of the binomial distribution:  $E[(B(m, p))^2] = mp \dots 2) \exp(l \pm 1/2 r^2)$ . The second **moment** of the lognormal distribution:  $E[(LN(l, r \dots$   
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... than one asset is involved (ie, a **basket option**). ... therefore only improves the Black-Scholes formulation with ... called, respectively, the first **moment** and second ...

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... challenge the well-known Black-Scholes solution in non ... Similar **moment** matching ideas

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... 2.1 The Four **Moments** of the Distributions of the Double Ito Integral 52 . . . .

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... classical Black-Scholes/Merton equation adjusted for dividends, where the dividend is the insurance expense ratio. Re- markably ...

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... options in the standard Black/Scholes framework, ie ... 1. **Basket option**: The **basket option** is affected by the ... bootstrap procedure, suppose for a **moment** that asset ...

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... the options under Black-Scholes assumptions. ... Table 7 presents results using a **basket option** (with weights ... assume conditional and unconditional **moments** are equal ...

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... rates), then the payoff given above for a **basket option** becomes the payoff of an option on a coupon-paying bond. ... be defined in a **moment**. ...

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... for instance, in valuing the following **basket option** struck at ... over another distribution with the same **moments** of low ... to formula alike the Black-Scholes formula ...

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...  $n=0$  C BS (S 1 0  $\square$  n,T ,K,T)p n,T (11) where C BS denotes the Black-Scholes price formula ... Theorem 1. Let some **basket option**  $g T = g(S 1 T , S 2 T )$  be given. ...  
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D DE - 2003 - [isfa.info](#)  
... Le modèle de Black & **Scholes** (1973) permet l'évaluation des options sur un seul actif dans un modèle lognormal et établit ainsi une bijection entre la ...  
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... to Monte Carlo methods, the formula we obtain has the advantage of expressing the price of a **basket option** in terms of a Black and **Scholes** (1973) covariance ...  
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